

LAMPİRAN

Lampiran 1

DATA PERUSAHAAN MANUFAKTUR

	NPM			ROA			ROE			Harga Saham				Return Saham		
	2008	2009	2010	2008	2009	2010	2008	2009	2010	2007	2008	2009	2010	2008	2009	2010
PT. Akasha Wira internasional Tbk	0.02	0.12	0.14	-8.22	9.15	9.76	-29.3	23.92	31.7	-263	-26	28	54	-90.114	-207.69	92.8571
PT.Delta Jakarta	0.12	0.17	0.25	11.99	16.64	19.7	16.11	21.43	24.16	2.956	5.23	7.9	8.716	76.9283	51.0516	10.3291
PT.Gudang garam Tbk	0.06	0.1	0.11	7.81	12.69	13.49	12.12	18.88	19.56	750	977	1796	2.155	30.2667	83.828	-99.88
PT.Roda Vivatex Tbk	0.28	0.43	0.66	9.83	15.75	20.05	13.24	19.21	23.92	130	212	382	636	63.0769	80.1887	66.4921
PT.Suparma Tbk	0.03	0.03	0.03	-0.91	1.88	1.99	-2.16	3.91	4.12	18	-10	18	20	-155.56	-280	11.1111
PT.Duta Pertiwi Nusantara Tbk	0.01	0.08	0.15	-5.79	5	8.4	-8.21	6.61	12.21	4	-25	22	45	-725	-188	104.545
PT.Champion pacific indonesia Tbk	0.02	0.05	0.06	2.4	7.78	9.25	3.84	11.94	13.39	15	7	24	31	-53.333	242.857	29.1667
PT.Dynaplast tbk	0.02	0.04	0.05	0	5.08	5.23	0	14.93	16.02	2	0.01	208.41	257.74	-99.5	2084000	23.6697
PT.Alumindo light metal industry tbk	0.19	1.49	1.45	0.28	1.77	2.91	1.05	5.67	8.64	103	15	85	142	-85.437	466.667	67.0588
PT.Jakarta Kyoel Steel Works Tbk	0.04	0.03	0.04	-9.96	2.48	2.34	-7.15	1.63	1.78	-233	-199	45	45	-14.592	-122.61	0
PT.Mayora Indah Tbk	0.05	0.08	0.07	6.71	11.46	11	15.76	23.53	24.31	184	256	485	631	39.1304	89.4531	30.1031
PT.Tira Austenite Tbk	0.01	0.01	0.01	0.58	1.09	1.81	1.74	2.8	4.37	43	23	37	67	-46.512	60.8696	81.0811
PT.Kedawung Setia Industrial Tbk	0.01	0.01	0.02	1.18	1.91	3.03	2.51	4.4	6.61	36	14	26	42	-61.111	85.7143	61.5385
PT.Supreme Cable Manufacturing & Commerce Tbk	0.01	0.01	0.03	1	1.77	5.25	3.15	4.92	14.35	262	55	90	296	-79.008	63.6364	228.889
PT.Multipulor Tbk	0.01	0.01	0.3	-1.71	0.93	20.19	-12.69	6.98	58.47	12	-29	16	296	-341.67	-155.17	1750
PT.Astra Otopart Tbk	0.11	0.15	0.18	14.22	16.54	20.43	21.34	23.94	29.56	590	734	996	1.48	24.4068	35.6948	-99.851
PT.Hexindo Perkasa Tbk	0.12	0.09	0.08	3.41	9.84	13.08	8.06	24.54	25.73	59	26	91	130	-55.932	250	42.8571
PT.Indomobil Sukses Internasional tbk	0	0.02	0.04	0.41	2.31	5.62	8.04	26.89	35.13	1	23	118	433	2200	413.043	266.949
PT.Intraco Penta Tbk	0.02	0.03	0.05	2.02	3.2	5.08	6.98	10.31	20.16	22	53	87	192	140.909	64.1509	120.69
PT.Multi Prima Sejahtera tbk	0.08	0.18	0.24	2.6	7.4	9.36	5.77	11	13.21	849	224	481	665	-73.616	114.732	38.2536
PT.Nipress Tbk	0	0.01	0.03	0.48	1.17	3.75	1.26	2.9	8.55	320	78	184	633	-75.625	135.897	244.022
PT.Selamat Sempurna Tbk	0.07	0.1	0.1	9.84	14.11	14.1	16.75	26.69	28.96	56	64	92	104	14.2857	43.75	13.0435
PT.Kalbe Farma Tbk	0.09	0.1	0.13	12.39	14.33	18.29	19.51	21.55	23.94	69	70	91	127	1.44928	30	39.5604
PT.Kimia Farma Persero Tbk	0.02	0.02	0.04	3.83	3.99	8.37	5.84	6.28	12.45	9	10	11	25	11.1111	10	127.273
PT.Pyridam FarmaTbk	0.02	0.03	0.03	2.34	3.78	4.17	3.33	5.17	5.44	3	4	7	8	33.3333	75	14.2857
PT.Unilever Indonesia Tbk	0.15	0.17	0.17	37.01	40.67	38.93	77.64	82.21	83.72	257	315	399	444	22.5681	26.6667	11.2782
PT. Hanjaya Mandala Sampoerna Tk	0.11	0.13	0.15	24.14	28.72	31.29	48.4	48.63	62.87	827	889	1.161	1.465	7.49698	-99.869	26.1843
PT. Ricky Putra Globalindo Tbk	0.1	0.01	0.02	-1.45	0.6	1.76	-2.92	1.1	3.23	65	-15	6	17	-123.08	-140	183.333

Lampiran 2

Descriptives

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
NPM	79	.00	1.49	.1232	.23997
ROA	79	-9.96	40.67	8.2899	9.60840
ROE	79	-29.30	83.72	15.2965	18.82657
Return Saham	79	-341.67	466.67	21.0225	122.78335
Valid N (listwise)	79				

Lampiran 3

UJI ASUMSI KLASIK :

Uj Normalitas, Uji Multikolenieritas, Uji Heteroskedastisitas, Uji Autokorelasi.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		79
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	1.11065367E2
Most Extreme Differences	Absolute	.098
	Positive	.062
	Negative	-.098
Kolmogorov-Smirnov Z		.868
Asymp. Sig. (2-tailed)		.439

a. Test distribution is Normal.

b. Calculated from data.

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-5.495	17.670		-.311	.757		
NPM	176.490	54.013	.345	3.268	.002	.979	1.021
ROA	-9.129	4.116	-.714	-2.218	.030	.105	9.507
ROE	5.260	2.093	.807	2.513	.014	.106	9.443

a. Dependent Variable: Return Saham

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	92.795	10.670		8.697	.000
NPM	57.209	32.615	.194	1.754	.084
ROA	-4.802	2.485	-.653	-1.932	.057
ROE	1.640	1.264	.437	1.298	.198

a. Dependent Variable: abs_res

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.426 ^a	.182	.149	113.26489	1.670

a. Predictors: (Constant), ROE, NPM, ROA

b. Dependent Variable: Return Saham

Lampiran 4

OUTPUT REGRESI : Linear Berganda, Uji t, Uji F, dan Koefisien Determinan (R²).

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-5.495	17.670		-.311	.757
NPM	176.490	54.013	.345	3.268	.002
ROA	-9.129	4.116	-.714	-2.218	.030
ROE	5.260	2.093	.807	2.513	.014

a. Dependent Variable: Return Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	213738.402	3	71246.134	5.554	.002 ^a
	Residual	962170.228	75	12828.936		
	Total	1175908.630	78			

a. Predictors: (Constant), ROE, NPM, ROA

b. Dependent Variable: Return Saham

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.426 ^a	.182	.149	113.26489

a. Predictors: (Constant), ROE, NPM, ROA

Tabel Nilai $F_{0,05}$
Degrees of freedom for Nominator

Degrees of freedom for Denominator	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251	252	253
2	18,5	19,0	19,2	19,2	19,3	19,3	19,4	19,4	19,4	19,4	19,4	19,4	19,4	19,4	19,5	19,5	19,5	19,5
3	10,1	9,55	9,28	9,12	9,01	8,94	8,89	8,85	8,81	8,79	8,74	8,70	8,66	8,64	8,62	8,59	8,57	8,55
4	7,71	6,94	6,59	6,39	6,26	6,16	6,09	6,04	6,00	5,96	5,91	5,86	5,80	5,77	5,75	5,72	5,69	5,66
5	6,61	5,79	5,41	5,19	5,05	4,95	4,88	4,82	4,77	4,74	4,68	4,62	4,56	4,53	4,50	4,46	4,43	4,40
6	5,99	5,14	4,76	4,53	4,39	4,28	4,21	4,15	4,10	4,06	4,00	3,94	3,87	3,84	3,81	3,77	3,74	3,70
7	5,59	4,74	4,35	4,12	3,97	3,87	3,79	3,73	3,68	3,64	3,57	3,51	3,44	3,41	3,38	3,34	3,30	3,27
8	5,32	4,46	4,07	3,84	3,69	3,58	3,50	3,44	3,39	3,35	3,28	3,22	3,15	3,12	3,08	3,04	3,01	2,97
9	5,12	4,26	3,86	3,63	3,48	3,37	3,29	3,23	3,18	3,14	3,07	3,01	2,94	2,90	2,86	2,83	2,79	2,75
10	4,96	4,10	3,71	3,48	3,33	3,22	3,14	3,07	3,02	2,98	2,91	2,85	2,77	2,74	2,70	2,66	2,62	2,58
11	4,84	3,98	3,59	3,36	3,20	3,09	3,01	2,95	2,90	2,85	2,79	2,72	2,65	2,61	2,57	2,53	2,49	2,45
12	4,75	3,89	3,49	3,26	3,11	3,00	2,91	2,85	2,80	2,75	2,69	2,62	2,54	2,51	2,47	2,43	2,38	2,34
13	4,67	3,81	3,41	3,13	3,03	2,92	2,83	2,77	2,71	2,67	2,60	2,53	2,46	2,42	2,38	2,34	2,30	2,25
14	4,60	3,74	3,34	3,11	2,96	2,85	2,76	2,70	2,65	2,60	2,53	2,46	2,39	2,35	2,31	2,27	2,22	2,18
15	4,54	3,68	3,29	3,06	2,90	2,79	2,71	2,64	2,59	2,54	2,48	2,40	2,33	2,29	2,25	2,20	2,16	2,11
16	4,49	3,63	3,24	3,01	2,85	2,74	2,66	2,59	2,54	2,49	2,42	2,35	2,28	2,24	2,19	2,15	2,11	2,06
17	4,45	3,59	3,20	2,96	2,81	2,70	2,61	2,55	2,49	2,45	2,38	2,31	2,23	2,19	2,15	2,10	2,06	2,01
18	4,41	3,55	3,16	2,93	2,77	2,66	2,58	2,51	2,46	2,41	2,34	2,27	2,19	2,15	2,11	2,06	2,02	1,97
19	4,38	3,52	3,13	2,90	2,74	2,63	2,54	2,48	2,42	2,38	2,31	2,23	2,16	2,11	2,07	2,03	1,98	1,93
20	4,35	3,49	3,10	2,87	2,71	2,60	2,51	2,45	2,39	2,35	2,28	2,20	2,12	2,08	2,04	1,99	1,95	1,90
21	4,32	3,47	3,07	2,84	2,68	2,57	2,49	2,42	2,37	2,32	2,25	2,18	2,10	2,05	2,01	1,96	1,92	1,87
22	4,30	3,44	3,05	2,82	2,66	2,55	2,46	2,40	2,34	2,30	2,23	2,15	2,07	2,03	1,98	1,94	1,89	1,84
23	4,28	3,42	3,03	2,80	2,64	2,53	2,44	2,37	2,32	2,27	2,20	2,13	2,05	2,01	1,96	1,91	1,86	1,81
24	4,26	3,40	3,01	2,78	2,62	2,51	2,42	2,36	2,30	2,25	2,18	2,11	2,03	1,98	1,94	1,89	1,84	1,79
25	4,24	3,39	2,99	2,76	2,60	2,49	2,40	2,34	2,28	2,24	2,16	2,09	2,01	1,96	1,92	1,87	1,82	1,77
30	4,17	3,32	2,92	2,69	2,53	2,42	2,33	2,27	2,21	2,16	2,09	2,01	1,93	1,89	1,84	1,79	1,74	1,68
40	4,08	3,23	2,84	2,61	2,45	2,34	2,25	2,18	2,12	2,08	2,00	1,92	1,84	1,79	1,74	1,69	1,64	1,58
60	4,00	3,15	2,76	2,53	2,37	2,25	2,17	2,10	2,04	1,99	1,92	1,84	1,75	1,70	1,65	1,59	1,53	1,47
120	3,92	3,07	2,68	2,45	2,29	2,18	2,09	2,02	1,96	1,91	1,83	1,75	1,66	1,61	1,55	1,50	1,43	1,35
	3,84	3,00	2,60	2,37	2,21	2,10	2,01	1,94	1,88	1,83	1,75	1,67	1,57	1,52	1,46	1,39	1,32	1,22
																		1,00

Degrees of freedom for Denominator

Lampiran 6

Tabel Nilai t

d.f.	$t_{0,10}$	$t_{0,05}$	$t_{0,025}$	$t_{0,01}$	$5_{0,005}$	d.f.
1	3.078	6.314	12.706	31.821	63.657	1
2	1.886	2.920	4.303	6.965	9.925	2
3	1.638	2.353	3.182	4.541	5.841	3
4	1.533	2.132	2.776	3.747	4.604	4
5	1.476	2.015	2.571	3.365	4.032	5
6	1.440	1.943	2.447	3.143	3.707	6
7	1.415	1.895	2.365	2.998	3.499	7
8	1.397	1.860	2.306	2.896	3.355	8
9	1.383	1.833	2.262	2.821	3.250	9
10	1.372	1.812	2.228	2.764	3.169	10
11	1.363	1.796	2.201	2.718	3.106	11
12	1.356	1.782	2.179	2.681	3.055	12
13	1.350	1.771	2.160	2.650	3.012	13
14	1.345	1.761	2.145	2.624	2.977	14
15	1.341	1.753	2.131	2.602	2.947	15
16	1.337	1.746	2.120	2.583	2.921	16
17	1.333	1.740	2.110	2.567	2.898	17
18	1.330	1.734	2.101	2.552	2.878	18
19	1.328	1.729	2.093	2.539	2.861	19
20	1.325	1.725	2.086	2.528	2.845	20
21	1.323	1.721	2.080	2.518	2.831	21
22	1.321	1.717	2.074	2.508	2.819	22
23	1.319	1.714	2.069	2.500	2.807	23
24	1.318	1.711	2.064	2.492	2.797	24
25	1.316	1.708	2.060	2.485	2.787	25
26	1.315	1.706	2.056	2.479	2.779	26
27	1.314	1.703	2.052	2.473	2.771	27
28	1.313	1.701	2.048	2.467	2.763	28
29	1.311	1.699	2.045	2.462	2.756	29
inf.	1.282	1.645	1.960	2.326	2.576	inf.